

# Package ‘hspm’

November 18, 2022

**Type** Package

**Title** Heterogeneous Spatial Models

**Date** 2022-11-14

**Version** 1.0-0

**Maintainer** Gianfranco Piras <gpiras@mac.com>

**Description** Spatial heterogeneity can be specified in various ways. 'hspm' is an ambitious project that aims at implementing various methodologies to control for heterogeneity in spatial models. The current version of 'hspm' deals with spatial and (non-spatial) regimes models. In particular, the package allows to estimate a general spatial regimes model with additional endogenous variables, specified in terms of a spatial lag of the dependent variable, the spatially lagged regressors, and, potentially, a spatially autocorrelated error term. Spatial regime models are estimated by instrumental variables and generalized methods of moments (see Arraiz et al., (2010) <[doi:10.1111/j.1467-9787.2009.00618.x](https://doi.org/10.1111/j.1467-9787.2009.00618.x)>, Bivand and Piras, (2015) <[doi:10.18637/jss.v063.i18](https://doi.org/10.18637/jss.v063.i18)>, Drukker et al., (2013) <[doi:10.1080/07474938.2013.741020](https://doi.org/10.1080/07474938.2013.741020)>, Kelejian and Prucha, (2010) <[doi:10.1016/j.jeconom.2009.10.025](https://doi.org/10.1016/j.jeconom.2009.10.025)>).

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 7.2.1

**Depends** R (>= 4.0)

**Imports** Formula, sphet, stats, spdep, Matrix

**Suggests** splm

**License** GPL (>= 2)

**URL** <https://github.com/gpiras/hspm>

**BugReports** <https://github.com/gpiras/hspm/issues>

**NeedsCompilation** no

**Author** Gianfranco Piras [aut, cre] (<<https://orcid.org/0000-0003-0225-6061>>),  
Mauricio Sarrias [aut] (<<https://orcid.org/0000-0001-5932-4817>>)

**Repository** CRAN

**Date/Publication** 2022-11-18 10:50:02 UTC

## R topics documented:

baltim . . . . .	2
error_regimes . . . . .	3
ivregimes . . . . .	5
lag_regimes . . . . .	6
natreg . . . . .	8
ols_regimes . . . . .	10
regimes . . . . .	12
sarar_regimes . . . . .	14
spregimes . . . . .	16
ws_6 . . . . .	18
<b>Index</b>	<b>20</b>

---

baltim	<i>Baltimore house sales prices and hedonics</i>
--------	--

---

### Description

A dataset containing the prices and other attributes of 211 dwelling in Baltimore, MD

### Usage

baltim

### Format

A data frame with 211 rows and 17 variables:

**STATION** ID variable

**PRICE** sales price, in 1,000 US dollars (MLS)

**NROOM** number of rooms

**DWELL** 1 if detached unit, 0 otherwise

**NBATH** number of bathrooms

**PATIO** 1 if patio, 0 otherwise

**FIREPL** 1 if fireplace, 0 otherwise

**AC** 1 if air conditioning, 0 otherwise

**BMENT** 1 if basement, 0 otherwise

**NSTOR** number of stores

**GAR** number of car space in garage, (0 = no garage)

**AGE** age of dwellings in years

**CITCOU** 1 if dwelling is in Baltimore County, 0 otherwise

**LOTSZ** lot size in hundreds of square feet

**SQFT** interior living space in hundreds of square feet

**X** X coordinate on the Maryland grid

**Y** Y coordinate on the Maryland grid

...

### Source

<https://geodacenter.github.io/data-and-lab/>

---

error_regimes	<i>Estimation of spatial regimes models</i>
---------------	---

---

### Description

Estimation of spatial regimes models

### Usage

```
error_regimes(  
  formula,  
  data,  
  listw,  
  rgv,  
  weps_rg = FALSE,  
  initial.value = NULL,  
  het,  
  verbose = FALSE,  
  control,  
  cl  
)  
  
## S3 method for class 'error_regimes'  
coef(object, ...)  
  
## S3 method for class 'error_regimes'  
vcov(object, ...)  
  
## S3 method for class 'error_regimes'  
print(x, digits = max(3, getOption("digits") - 3), ...)  
  
## S3 method for class 'error_regimes'  
summary(object, ...)  
  
## S3 method for class 'summary.error_regimes'  
print(x, digits = max(5, getOption("digits") - 3), ...)
```

**Arguments**

formula	a symbolic description of the model of the form $y \sim x\_f \mid x\_v \mid wx \mid h\_f \mid h\_v \mid wh$ where $y$ is the dependent variable, $x\_f$ are the regressors that do not vary by regimes, $x\_v$ are the regressors that vary by regimes, $wx$ are the spatially lagged regressors, $h\_f$ are the instruments that do not vary by regimes, $h\_v$ are the instruments that vary by regimes, $wh$ are the spatially lagged instruments.
data	the data of class <code>data.frame</code> .
listw	a spatial weighting matrix of class <code>listw</code> , <code>matrix</code> or <code>Matrix</code>
rgv	an object of class <code>formula</code> to identify the regime variables
weps_rg	default <code>weps_rg = FALSE</code> , the errors do not vary by regime (see details)
initial.value	initial value for the spatial error parameter
het	heteroskedastic variance-covariance matrix
verbose	print a trace of the optimization
control	argument for optimization
cl	record calls
object	an object of class <code>error_regimes</code>
...	additional arguments
x	an object of class <code>error_regimes</code>
digits	number of digits

**Value**

An object of class "error\_regimes". A list of five elements. The first element of the list contains the estimation results. The other elements are needed for printing.

**Examples**

```
data("natreg")
data("ws_6")
form <- HR90 ~ 0 | MA90 + PS90 +
RD90 + UE90 | 0 | 0 | MA90 + PS90 +
RD90 + FH90 + FP89 + GI89 | 0

form1 <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | 0 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | 0

split <- ~ REGIONS

#####
# spatial error regimes model #
#####
mod <- spregimes(formula = form, data = natreg,
rgv = split, listw = ws_6, model = "error", het = TRUE)
summary(mod)
mod1 <- spregimes(formula = form, data = natreg,
```

```

rgv = split, listw = ws_6, model = "error",
weps_rg = TRUE, het = TRUE)
summary(mod1)
mod2 <- spregimes(formula = form1, data = natreg,
rgv = split, listw = ws_6, model = "error", het = TRUE)
summary(mod2)

```

ivregimes

*Estimation of spatial regimes***Description**

Estimation of spatial regimes

**Usage**

```

ivregimes(formula, data, rgv = NULL, vc = c("homoskedastic", "robust", "OGMM"))

## S3 method for class 'ivregimes'
coef(object, ...)

## S3 method for class 'ivregimes'
vcov(object, ...)

## S3 method for class 'ivregimes'
print(x, digits = max(3, getOption("digits") - 3), ...)

## S3 method for class 'ivregimes'
summary(object, ...)

## S3 method for class 'summary.ivregimes'
print(x, digits = max(5, getOption("digits") - 3), ...)

```

**Arguments**

formula	a symbolic description of the model of the form $y \sim x_f   x_v   h_f   h_v$ where $y$ is the dependent variable, $x_f$ are the regressors that do not vary by regimes, $x_v$ are the regressors that vary by regimes, $h_f$ are the fixed instruments and $h_v$ are the instruments that vary by regimes.
data	the data of class <code>data.frame</code> .
rgv	an object of class <code>formula</code> to identify the regime variables
vc	one of <code>c("homoskedastic", "robust", "OGMM")</code> . If "OGMM" an optimal weighted GMM is used to estimate the VC matrix.
object	an object of class <code>ivregime</code>
...	additional arguments
x	an object of class <code>ivregime</code>
digits	number of digits

**Details**

The model estimated is:

$$y_{ij} = \mathbf{x}_{ij,k}\beta_j + \mathbf{Y}_{ij,k}\gamma_j + \epsilon$$

for  $i=1,\dots,n$  representing the sample observations, and  $j = 1,\dots, J$  representing the regimes

**Value**

An object of class `ivregimes`. A list of five elements. The first element of the list contains the estimation results. The other elements are needed for printing the results.

**Author(s)**

Gianfranco Piras and Mauricio Sarrias

**Examples**

```
data("natreg")
form <- HR90 ~ 0 | MA90 + PS90 + RD90 + UE90 | 0 | MA90 + PS90 + RD90 + FH90 + FP89 + GI89
split <- ~ REGIONS
mod <- ivregimes(formula = form, data = natreg, rgv = split, vc = "robust")
summary(mod)
mod1 <- ivregimes(formula = form, data = natreg, rgv = split, vc = "OGMM")
summary(mod1)
form1 <- HR90 ~ MA90 + PS90 | RD90 + UE90 -1 | MA90 + PS90 | RD90 + FH90 + FP89 + GI89 -1
mod2 <- ivregimes(formula = form1, data = natreg, rgv = split, vc = "homoskedastic")
summary(mod2)
```

---

lag\_regimes

*Estimation of spatial regimes models*

---

**Description**

Estimation of spatial regimes models

**Usage**

```
lag_regimes(formula, data, listw, rgv, het, cl, wy_rg)
```

```
## S3 method for class 'lag_regimes'
coef(object, ...)
```

```
## S3 method for class 'lag_regimes'
vcov(object, ...)
```

```
## S3 method for class 'lag_regimes'
```

```

print(x, digits = max(3, getOption("digits") - 3), ...)

## S3 method for class 'lag_regimes'
summary(object, ...)

## S3 method for class 'summary.lag_regimes'
print(x, digits = max(5, getOption("digits") - 3), ...)

```

## Arguments

formula	a symbolic description of the model of the form $y \sim x\_f \mid x\_v \mid wx \mid h\_f \mid h\_v \mid wh$ where $y$ is the dependent variable, $x\_f$ are the regressors that do not vary by regimes, $x\_v$ are the regressors that vary by regimes, $wx$ are the spatially lagged regressors, $h\_f$ are the instruments that do not vary by regimes, $h\_v$ are the instruments that vary by regimes, $wh$ are the spatially lagged instruments.
data	the data of class <code>data.frame</code> .
listw	a spatial weighting matrix of class <code>listw</code> , <code>matrix</code> or <code>Matrix</code>
rgv	an object of class <code>formula</code> to identify the regime variables
het	heteroskedastic variance-covariance matrix
c1	record calls
wy_rg	default <code>wy_rg = FALSE</code> , the lagged dependent variable does not vary by regime (see details)
object	an object of class <code>lag_regime</code>
...	additional arguments
x	an object of class <code>lag_regime</code>
digits	number of digits

## Value

an object of class `"lag_regimes"`. A list with six elements. The first element of the list contains the estimation results. The other elements are needed for printing.

## Examples

```

data("natreg")
data("ws_6")
form <- HR90 ~ 0 | MA90 + PS90 +
RD90 + UE90 | 0 | 0 | MA90 + PS90 +
RD90 + FH90 + FP89 + GI89 | 0

form1 <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | 0 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | 0

split <- ~ REGIONS

#####

```

```
# Spatial Lag regimes model #
#####
mod4 <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "lag",
  het = TRUE, wy_rg = TRUE)
summary(mod4)
mod5 <- spregimes(formula = form1, data = natreg,
  rgv = split, listw = ws_6, model = "lag",
  het = TRUE, wy_rg = TRUE)
summary(mod5)
```

---

natreg

*US Counties Homicides*

---

### Description

Continental U.S. counties data for homicides and selected socio-economic characteristics. Data for four decennial census years: 1960, 1970, 1980 and 1990.

### Usage

natreg

### Format

A data frame with 3085 rows and 70 variables

**REGIONS** Regions of the US

**NOSOUTH** Counties not in the south

**POLY\_ID** Poligon id

**NAME** Counties names

**STATE\_NAME** State name

**STATE\_FIPS** FIPS code for the state

**CNTY\_FIPS** FIPS code for the county

**FIPS** state and county FIPS code

**STFIPS** FIPS code for the state

**COFIPS** FIPS code for the county

**FIPSNO** state + county FIPS code

**SOUTH** dummy indicator: 1 if the county is in the southern US

**HR60** homicide rate per 100,000 in 1960

**HR70** homicide rate per 100,000 in 1970

**HR80** homicide rate per 100,000 in 1980

**HR90** homicide rate per 100,000 in 1990



**HC60** homicide count, three year average centered on 1960  
**HC70** homicide count, three year average centered on 1970  
**HC80** homicide count, three year average centered on 1980  
**HC90** homicide count, three year average centered on 1990  
**PO60** county population in 1960  
**PO70** county population in 1970  
**PO80** county population in 1980  
**PO90** county population in 1990  
**RD60** resource deprivation in 1960  
**RD70** resource deprivation in 1970  
**RD80** resource deprivation in 1980  
**RD90** resource deprivation in 1990  
**PS60** population structure in 1960  
**PS70** population structure in 1970  
**PS80** population structure in 1980  
**PS90** population structure in 1990  
**UE60** unemployment rate in 1960  
**UE70** unemployment rate in 1970  
**UE80** unemployment rate in 1980  
**UE90** unemployment rate in 1990  
**DV60** divorce rate in 1960: pct. males over 14 divorced  
**DV70** divorce rate in 1970: pct. males over 14 divorced  
**DV80** divorce rate in 1980: pct. males over 14 divorced  
**DV90** divorce rate in 1990: pct. males over 14 divorced  
**MA60** median age in 1960  
**MA70** median age in 1970  
**MA80** median age in 1980  
**MA90** median age in 1990  
**POL60** log of population in 1960  
**POL70** log of population in 1970  
**POL80** log of population in 1980  
**POL90** log of population in 1990  
**DNL60** log of population density in 1960  
**DNL70** log of population density in 1970  
**DNL80** log of population density in 1980  
**DNL90** log of population density in 1990  
**MFIL59** log of median family income in 1959

**MFIL69** log of median family income in 1969  
**MFIL79** log of median family income in 1979  
**MFIL89** log of median family income in 1989  
**FP59** pct. families below poverty in 1959  
**FP69** pct. families below poverty in 1969  
**FP79** pct. families below poverty in 1979  
**FP89** pct. families below poverty in 1989  
**BLK60** pct. black in 1960  
**BLK70** pct. black in 1970  
**BLK80** pct. black in 1980  
**BLK90** pct. black in 1990  
**GI59** Gini index of family income inequality in 1959  
**GI69** Gini index of family income inequality in 1969  
**GI79** Gini index of family income inequality in 1979  
**GI89** Gini index of family income inequality in 1989  
**FH60** pct. female headed households in 1960  
**FH70** pct. female headed households in 1970  
**FH80** pct. female headed households in 1980  
**FH90** pct. female headed households in 1990  
**West** West regional dummy  
...

### Source

<https://geodacenter.github.io/data-and-lab/>

---

ols\_regimes

*Estimation of spatial regimes models*

---

### Description

Estimation of spatial regimes models

**Usage**

```

ols_regimes(formula, data, listw, rgv, het, cl)

## S3 method for class 'ols_regimes'
coef(object, ...)

## S3 method for class 'ols_regimes'
vcov(object, ...)

## S3 method for class 'ols_regimes'
print(x, digits = max(3, getOption("digits") - 3), ...)

## S3 method for class 'ols_regimes'
summary(object, ...)

## S3 method for class 'summary.ols_regimes'
print(x, digits = max(5, getOption("digits") - 3), ...)

```

**Arguments**

formula	a symbolic description of the model of the form $y \sim x_f   x_v   wx   h_f   h_v   wh$ where $y$ is the dependent variable, $x_f$ are the regressors that do not vary by regimes, $x_v$ are the regressors that vary by regimes, $wx$ are the spatially lagged regressors, $h_f$ are the instruments that do not vary by regimes, $h_v$ are the instruments that vary by regimes, $wh$ are the spatially lagged instruments.
data	the data of class <code>data.frame</code> .
listw	a spatial weighting matrix of class <code>listw</code> , <code>matrix</code> or <code>Matrix</code>
rgv	an object of class <code>formula</code> to identify the regime variables
het	heteroskedastic variance-covariance matrix
cl	record calls
object	an object of class <code>ols_regimes</code>
...	additional arguments
x	an object of class <code>ols_regimes</code>
digits	number of digits

**Value**

An object of class `"ols_regimes"`. A list of four elements. The first element of the list contains the estimation results. The other elements are needed for printing.

**Examples**

```

data("natreg")
data("ws_6")

split <- ~ REGIONS

```

```

form <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | MA90 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | 0

form1 <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | MA90 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | GI89

form2 <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | MA90 + RD90 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | GI89

mod <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "ols")
summary(mod)

mod1 <- spregimes(formula = form1, data = natreg,
  rgv = split, listw = ws_6, model = "ols")
summary(mod1)

mod2 <- spregimes(formula = form2, data = natreg,
  rgv = split, listw = ws_6, model = "ols")
summary(mod2)

```

---

regimes

*Estimation of spatial regimes models*


---

## Description

Estimation of spatial regimes models

## Usage

```

regimes(formula, data, rgv = NULL, vc = c("homoskedastic", "groupwise"))

## S3 method for class 'regimes'
coef(object, ...)

## S3 method for class 'regimes'
vcov(object, ...)

## S3 method for class 'regimes'
print(x, digits = max(3, getOption("digits") - 3), ...)

## S3 method for class 'regimes'
summary(object, ...)

## S3 method for class 'summary.regimes'
print(x, digits = max(5, getOption("digits") - 3), ...)

```

**Arguments**

formula	a symbolic description of the model of the form $y \sim x\_f \mid x\_v$ where $y$ is the dependent variable, $x\_f$ are the regressors that do not vary by regimes and $x\_v$ are the regressors that vary by regimes
data	the data of class <code>data.frame</code> .
rgv	an object of class <code>formula</code> to identify the regime variables
vc	one of <code>c("homoskedastic", "groupwise")</code> . If <code>groupwise</code> , the model VC matrix is estimated by weighted least square.
object	an object of class <code>regime</code>
...	additional arguments
x	an object of class <code>regimes</code>
digits	number of digits

**Details**

The model estimated is:

$$y_{ij} = \mathbf{x}_{ij,k} \beta_j + \epsilon$$

for  $i=1,\dots,n$  representing the sample observations, and  $j=1,\dots, J$  representing the number of regimes

**Value**

An object of class `lm` and `regimes`. If `vc = "groupwise"` the model is estimated in two steps and the second steps uses weighted least squares.

**Author(s)**

Gianfranco Piras and Mauricio Sarrias

**Examples**

```
data("baltim")
form <- PRICE ~ NROOM + NBATH + PATIO + FIREPL + AC + GAR + AGE + LOTSZ + SQFT
split <- ~ CITCOU
mod <- regimes(formula = form, data = baltim, rgv = split, vc = "groupwise")
summary(mod)
form <- PRICE ~ AC + AGE + NROOM + PATIO + FIREPL + SQFT | NBATH + GAR + LOTSZ - 1
mod <- regimes(form, baltim, split, vc = "homoskedastic")
summary(mod)
```

sarar\_regimes

*Estimation of spatial regimes models***Description**

Estimation of spatial regimes models

**Usage**

```

sarar_regimes(
  formula,
  data,
  listw,
  rgv,
  het,
  weps_rg = weps_rg,
  wy_rg = wy_rg,
  initial.value = NULL,
  verbose = FALSE,
  control,
  cl
)

## S3 method for class 'sarar_regimes'
coef(object, ...)

## S3 method for class 'sarar_regimes'
vcov(object, ...)

## S3 method for class 'sarar_regimes'
print(x, digits = max(3, getOption("digits") - 3), ...)

## S3 method for class 'sarar_regimes'
summary(object, ...)

## S3 method for class 'summary.sarar_regimes'
print(x, digits = max(5, getOption("digits") - 3), ...)

```

**Arguments**

formula	a symbolic description of the model of the form $y \sim x_f   x_v   wx   h_f   h_v   wh$ where $y$ is the dependent variable, $x_f$ are the regressors that do not vary by regimes, $x_v$ are the regressors that vary by regimes, $wx$ are the spatially lagged regressors, $h_f$ are the instruments that do not vary by regimes, $h_v$ are the instruments that vary by regimes, $wh$ are the spatially lagged instruments.
data	the data of class <code>data.frame</code> .

<code>listw</code>	a spatial weighting matrix of class <code>listw</code> , <code>matrix</code> or <code>Matrix</code>
<code>rgv</code>	an object of class <code>formula</code> to identify the regime variables
<code>het</code>	heteroskedastic variance-covariance matrix
<code>weps_rg</code>	default <code>FALSE</code> , if <code>TRUE</code> the spatial error term varies by regimes (see details)
<code>wy_rg</code>	default <code>wy_rg = FALSE</code> , the lagged dependent variable does not vary by regime (see details)
<code>initial.value</code>	initial value for the spatial error parameter
<code>verbose</code>	print a trace of the optimization
<code>control</code>	argument for optimization
<code>cl</code>	record calls
<code>object</code>	an object of class <code>saras_regimes</code>
<code>...</code>	additional arguments
<code>x</code>	an object of class <code>saras_regimes</code>
<code>digits</code>	number of digits

### Value

An object of class "saras\_regimes". A list of five elements. The first element of the list contains the estimation results. The other elements are needed for printing.

### Examples

```
data("natreg")
data("ws_6")
form <- HR90 ~ 0 | MA90 + PS90 +
RD90 + UE90 | 0 | 0 | MA90 + PS90 +
RD90 + FH90 + FP89 + GI89 | 0

form1 <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | 0 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | 0

split <- ~ REGIONS

#####
# Spatial SARAR regimes model #
#####
mod6 <- spregimes(formula = form, data = natreg,
rgv = split, listw = ws_6, model = "saras",
het = TRUE, wy_rg = TRUE, weps_rg = TRUE)
summary(mod6)
mod7 <- spregimes(formula = form, data = natreg,
rgv = split, listw = ws_6, model = "saras",
het = TRUE, wy_rg = FALSE, weps_rg = FALSE)
summary(mod7)
mod8 <- spregimes(formula = form1, data = natreg,
rgv = split, listw = ws_6, model = "saras",
```

```
het = TRUE, wy_rg = TRUE, weps_rg = FALSE)
summary(mod8)
```

---

spregimes

*Estimation of spatial regimes models*


---

## Description

Estimation of spatial regimes models

## Usage

```
spregimes(
  formula,
  data = list(),
  listw,
  rgv = NULL,
  initial.value = NULL,
  verbose = FALSE,
  wy_rg = FALSE,
  weps_rg = FALSE,
  model = c("sarar", "lag", "error", "ols"),
  het = FALSE,
  control = list()
)
```

## Arguments

formula	a symbolic description of the model of the form $y \sim x\_f \mid x\_v \mid wx \mid h\_f \mid h\_v \mid wh$ ; where $y$ is the dependent variable, $x\_f$ are the regressors that do not vary by regimes, $x\_v$ are the regressors that vary by regimes, $wx$ are the spatially lagged regressors, $h\_f$ are the instruments that do not vary by regimes, $h\_v$ are the instruments that vary by regimes, $wh$ are the spatially lagged instruments.
data	the data of class <code>data.frame</code> .
listw	a spatial weighting matrix of class <code>listw</code> , <code>matrix</code> or <code>Matrix</code>
rgv	an object of class <code>formula</code> to identify the regime variables
initial.value	initial value for the spatial error parameter
verbose	print a trace of the optimization
wy_rg	default <code>wy_rg = FALSE</code> , the lagged dependent variable does not vary by regime (see details)
weps_rg	default <code>weps_rg = FALSE</code> , the errors do not vary by regime (see details)
model	one of <code>model = c("sarar", "lag", "error", "ols")</code>
het	heteroskedastic variance-covariance matrix
control	list of controls for the minimization



## Details

The general model contains the spatial lag of the dependent variable, the spatial lag of the regressors, the spatial lag of the errors and possibly additional endogenous variables. `spregimes` estimate all of the nested specifications of this general model. The regressors can be either "fixed" or varying by regime. However, if `weps_rg` is set to `TRUE`, all the regressors should vary by regime.

## Value

An object of class "lag\_regimes", or `sarar_regimes`, or `error_regimes`

## Author(s)

Gianfranco Piras and Mauricio Sarrias

## References

Arraiz, I. and Drukker, M.D. and Kelejian, H.H. and Prucha, I.R. (2010) A spatial Cliff-Ord-type Model with Heteroskedastic Innovations: Small and Large Sample Results, *Journal of Regional Sciences*, **50**, pages 592–614.

Drukker, D.M. and Egger, P. and Prucha, I.R. (2013) On Two-step Estimation of a Spatial Autoregressive Model with Autoregressive Disturbances and Endogenous Regressors, *Econometric Review*, **32**, pages 686–733.

Kelejian, H.H. and Prucha, I.R. (2010) Specification and Estimation of Spatial Autoregressive Models with Autoregressive and Heteroskedastic Disturbances, *Journal of Econometrics*, **157**, pages 53–67.

Gianfranco Piras (2010). `sphet`: Spatial Models with Heteroskedastic Innovations in R. *Journal of Statistical Software*, 35(1), 1-21. doi:10.18637/jss.v035.i01.

Roger Bivand, Gianfranco Piras (2015). Comparing Implementations of Estimation Methods for Spatial Econometrics. *Journal of Statistical Software*, 63(18), 1-36. doi:10.18637/jss.v063.i18.

Gianfranco Piras, Paolo Postiglione (2022). A deeper look at impacts in spatial Durbin model with `sphet`. *Geographical Analysis*, 54(3), 664-684. <https://onlinelibrary.wiley.com/doi/10.1111/gean.12318>

Luc Anselin, Sergio J. Rey (2014). *Modern Spatial Econometrics in Practice: A Guide to GeoDa, GeoDaSpace and PySal*. GeoDa Press LLC.

## Examples

```
data("natreg")
data("ws_6")
form <- HR90 ~ 0 | MA90 + PS90 +
RD90 + UE90 | 0 | 0 | MA90 + PS90 +
RD90 + FH90 + FP89 + GI89 | 0

form1 <- HR90 ~ MA90 -1 | PS90 +
RD90 + UE90 | 0 | MA90 -1 | PS90 +
RD90 + FH90 + FP89 + GI89 | 0

split <- ~ REGIONS
```

```
#####
# Spatial Error regimes model #
#####
mod <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "error", het = TRUE)
summary(mod)
mod1 <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "error",
  weps_rg = TRUE, het = TRUE)
summary(mod1)
mod2 <- spregimes(formula = form1, data = natreg,
  rgv = split, listw = ws_6, model = "error", het = TRUE)
summary(mod2)

#####
# Spatial Lag regimes model #
#####
mod4 <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "lag",
  het = TRUE, wy_rg = TRUE)
summary(mod4)
mod5 <- spregimes(formula = form1, data = natreg,
  rgv = split, listw = ws_6, model = "lag",
  het = TRUE, wy_rg = TRUE)
summary(mod5)

#####
# Spatial SARAR regimes model #
#####
mod6 <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "sarar",
  het = TRUE, wy_rg = TRUE, weps_rg = TRUE)
summary(mod6)
mod7 <- spregimes(formula = form, data = natreg,
  rgv = split, listw = ws_6, model = "sarar",
  het = TRUE, wy_rg = FALSE, weps_rg = FALSE)
summary(mod7)
mod8 <- spregimes(formula = form1, data = natreg,
  rgv = split, listw = ws_6, model = "sarar",
  het = TRUE, wy_rg = TRUE, weps_rg = FALSE)
summary(mod8)
```

---

 ws\_6

*US Counties Homicides*


---

### Description

Continental U.S. counties data for homicides and selected socio-economic characteristics. Data for four decennial census years: 1960, 1970, 1980 and 1990.

ws\_6

19

**Usage**

ws\_6

**Format**

A spatial weighting matrix of class `Matrix`

**Source**

<https://geodacenter.github.io/data-and-lab/>

# Index

- \* **datasets**
  - baltim, 2
  - natreg, 8
  - ws\_6, 18
- baltim, 2
- coef.error\_regimes (error\_regimes), 3
- coef.ivregimes (ivregimes), 5
- coef.lag\_regimes (lag\_regimes), 6
- coef.ols\_regimes (ols\_regimes), 10
- coef.regimes (regimes), 12
- coef.sarar\_regimes (sarar\_regimes), 14
- error\_regimes, 3
- ivregimes, 5
- lag\_regimes, 6
- natreg, 8
- ols\_regimes, 10
- print.error\_regimes (error\_regimes), 3
- print.ivregimes (ivregimes), 5
- print.lag\_regimes (lag\_regimes), 6
- print.ols\_regimes (ols\_regimes), 10
- print.regimes (regimes), 12
- print.sarar\_regimes (sarar\_regimes), 14
- print.summary.error\_regimes (error\_regimes), 3
- print.summary.ivregimes (ivregimes), 5
- print.summary.lag\_regimes (lag\_regimes), 6
- print.summary.ols\_regimes (ols\_regimes), 10
- print.summary.regimes (regimes), 12
- print.summary.sarar\_regimes (sarar\_regimes), 14
- regimes, 12
- sarar\_regimes, 14
- spregimes, 16
- summary.error\_regimes (error\_regimes), 3
- summary.ivregimes (ivregimes), 5
- summary.lag\_regimes (lag\_regimes), 6
- summary.ols\_regimes (ols\_regimes), 10
- summary.regimes (regimes), 12
- summary.sarar\_regimes (sarar\_regimes), 14
- vcov.error\_regimes (error\_regimes), 3
- vcov.ivregimes (ivregimes), 5
- vcov.lag\_regimes (lag\_regimes), 6
- vcov.ols\_regimes (ols\_regimes), 10
- vcov.regimes (regimes), 12
- vcov.sarar\_regimes (sarar\_regimes), 14
- ws\_6, 18